# Mathematics/Hydrodynamics Refresher 

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Necessary
mathematics
Vector algebra
Differential operations on scalar and vector fields

## fluid dynamics

The perfect fluid
Governing equations
Euler - Lagrange duality
Energy and thermodynamics

M1 ENS

## Vectors: definitions and superposition

 principleVector $\boldsymbol{A}$ is a coordinate-independent (invariant) object having a magnitude $|\boldsymbol{A}|$ and a direction. Alternative notation $\vec{A}$.
Adding/subtracting vectors:


Vector algebra

Superposition principle: Linear combination of vectors is a vector

## Products of vectors

Scalar product of two vectors:
Projection of one vector onto another:

$$
\boldsymbol{A} \cdot \boldsymbol{B}:=|\boldsymbol{A}||\boldsymbol{B}| \cos \phi_{A B} \equiv \boldsymbol{B} \cdot \boldsymbol{A},
$$

where $\phi_{A B}$ is an included angle between the two.
Vector product of two vectors:

$$
\boldsymbol{A} \wedge \boldsymbol{B}:=\hat{\boldsymbol{i}}_{A B}|\boldsymbol{A}||\boldsymbol{B}| \sin \phi_{A B}=-\boldsymbol{B} \wedge \boldsymbol{A},
$$

where $\hat{\boldsymbol{i}}_{A B}$ is a unit vector, $\left|\hat{\boldsymbol{i}}_{A B}\right|=1$, perpendicular to both $\boldsymbol{A}$ and $\boldsymbol{B}$, with the orientation of a right-handed screw rotated from $\boldsymbol{A}$ toward $\boldsymbol{B}$.
$x$ is an alternative notation for $\wedge$.
Distributive properties:
$(A+B) \cdot C=A \cdot C+B \cdot C,(A+B) \wedge C=A \wedge C+B \wedge C$.

## Vectors in Cartesian coordinates



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Cartesian coordinates: defined by a right triad of mutually orthogonal unit vectors forming a basis:

$$
(\hat{\boldsymbol{x}}, \hat{\boldsymbol{y}}, \hat{\boldsymbol{z}}) \equiv\left(\hat{\boldsymbol{x}}_{1}, \hat{\boldsymbol{x}}_{2}, \hat{\mathbf{x}}_{3}\right),
$$

## Tensor notation and Kronecker delta

$(\hat{\boldsymbol{x}}, \hat{\boldsymbol{y}}, \hat{\boldsymbol{z}}) \rightarrow \hat{\boldsymbol{x}}_{i}, i=1,2,3$. Ortho-normality of the basis:

$$
\hat{\mathbf{x}}_{i} \cdot \hat{\mathbf{x}}_{j}=\delta_{i j}
$$

where $\delta_{i j}$ is Kronecker delta-symbol, an invariant tensor of second rank ( $3 \times 3$ unit diagonal matrix):

$$
\delta_{i j}= \begin{cases}1, & \text { if } i=j \\ 0, & \text { if } i \neq j\end{cases}
$$

The components $V_{i}$ of a vector $\boldsymbol{V}$ are given by its projections on the axes $V_{i}=\boldsymbol{V} \cdot \hat{\boldsymbol{x}}$ :

$$
\boldsymbol{V}=V_{1} \hat{\mathbf{x}}_{1}+V_{2} \hat{\boldsymbol{x}}_{2}+V_{3} \hat{\mathbf{x}}_{3} \equiv \sum_{i=1}^{3} V_{i} \hat{\mathbf{x}}_{i}
$$

Einstein's convention:
$\sum_{i=1}^{3} A_{i} B_{i} \equiv A_{i} B_{i}$ (self-repeating index is "dumb").

## Vector products by Levi-Civita tensor

Formula for the vector product:

$$
\boldsymbol{A} \wedge \boldsymbol{B}=\left\|\begin{array}{lll}
\hat{\boldsymbol{x}} & \hat{\boldsymbol{y}} & \hat{\boldsymbol{z}} \\
A_{1} & A_{2} & A_{3} \\
B_{1} & B_{2} & B_{3}
\end{array}\right\|
$$

Tensor notation (with Einstein's convention):

$$
(\boldsymbol{A} \wedge \boldsymbol{B})_{i}=\epsilon_{i j k} A_{j} B_{k},
$$

where

$$
\epsilon_{i j k}=\left\{\begin{array}{l}
1, \text { if } i j k=123,231,312 \\
-1, \text { if } i j k=132,321,213 \\
0, \text { otherwise }
\end{array}\right.
$$

Magic identity:

$$
\begin{equation*}
\epsilon_{i j k} \epsilon_{k l m}=\delta_{i l} \delta_{j m}-\delta_{i m} \delta_{j l} . \tag{1}
\end{equation*}
$$

## Scalar, vector, and tensor fields

Any point in space is given by its radius-vector
$\boldsymbol{x}=x \hat{\boldsymbol{x}}+y \hat{\boldsymbol{y}}+z \hat{\mathbf{z}}$.
A field is an object defined at any point of space
$(x, y, z) \equiv\left(x_{1}, x_{2}, x_{3}\right)$ at any moment of time $t$, i.e. a
function of $\boldsymbol{x}$ and $t$.
Different types of fields:

- scalar $f(\boldsymbol{x}, t)$,
- vector $\boldsymbol{v}(\boldsymbol{x}, t)$,
- tensor $t_{i j}(\boldsymbol{x}, t)$

The fields are dependent variables, and $x, y, z$ and $t$ independent variables.
Physical examples: scalar fields - temperature, density, pressure, geopotential, vector fields - velocity, electric and magnetic fields, tensor fields - stresses, gravitational field.

## Differential operations on scalar fields

Partial derivatives:

$$
\frac{\partial f}{\partial x}:=\lim _{\Delta x \rightarrow 0} \frac{f(x+\Delta x, y, z)-f(x, y, z)}{\Delta x}
$$

and similar for other independent variables. Differential operator nabla:

$$
\boldsymbol{\nabla}:=\hat{\boldsymbol{x}} \frac{\partial}{\partial x}+\hat{\boldsymbol{y}} \frac{\partial}{\partial y}+\hat{\boldsymbol{z}} \frac{\partial}{\partial z}
$$

Gradient of a scalar field: the vector field

$$
\operatorname{grad} f \equiv \nabla f=\hat{\boldsymbol{x}} \frac{\partial f}{\partial x}+\hat{\boldsymbol{y}} \frac{\partial f}{\partial y}+\hat{\boldsymbol{z}} \frac{\partial f}{\partial z}
$$

Heuristic meaning: a vector giving direction and rate of fastest increase of the function $f$.

## Visualizing gradient in 2D



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From left to right: 2D relief, its contour map, and its gradient. Graphics by Mathematica ${ }^{\circ}$

## Differential operations with vectors

- Scalar product: divergence

$$
\operatorname{div} \boldsymbol{v} \equiv \boldsymbol{\nabla} \cdot \boldsymbol{v}(\boldsymbol{x})=\frac{\partial v_{i}}{\partial x_{i}}
$$

- Vector product: curl

$$
\operatorname{curl} \boldsymbol{v} \equiv \nabla \wedge \boldsymbol{v}(\boldsymbol{x}) ; \quad(\operatorname{curl} \boldsymbol{v})_{i}=\epsilon_{i j k} \frac{\partial v_{k}}{\partial x_{j}}
$$

- Tensor product:

$$
\boldsymbol{\nabla} \otimes \boldsymbol{v}(\boldsymbol{x}) ; \quad(\boldsymbol{\nabla} \otimes \boldsymbol{v})_{i j}=\frac{\partial \boldsymbol{v}_{i}}{\partial x_{j}}
$$

For any $\boldsymbol{v}, f$ : div curl $\boldsymbol{v} \equiv 0$, curl grad $f \equiv 0$, $\operatorname{div} \operatorname{grad} f=\nabla^{2} f, \nabla^{2}=\frac{\partial^{2}}{\partial x^{2}}+\frac{\partial^{2}}{\partial y^{2}}+\frac{\partial^{2}}{\partial z^{2}}$ - Laplacian.

## Visualizing divergence in 2D




From left to right: vector field $\boldsymbol{v}(x, y)=\left(v_{1}(x, y), v_{2}(x, y)\right.$, and its divergence $\frac{\partial v_{1}}{\partial x}+\frac{\partial v_{2}}{\partial y}$. The curl $\hat{\boldsymbol{z}}\left(\frac{\partial v_{2}}{\partial x}-\frac{\partial v_{1}}{\partial y}\right)$ of this field is identically zero. (The field is a gradient of the previous example.) Graphics by Mathematica©

## Visualizing curl in 2D



From left to right: vector field $\boldsymbol{v}(x, y)=\left(v_{1}(x, y), v_{2}(x, y)\right.$, and its curl $\frac{\partial v_{2}}{\partial x}-\frac{\partial v_{1}}{\partial y}$. The divergence $\frac{\partial v_{1}}{\partial x}+\frac{\partial v_{2}}{\partial y}$ of this field is identically zero, so the field is a curl of another vector field. Graphics by Mathemaica $\odot$

## Strain field with non-zero curl and divergence



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From left to right: vector field, and its curl and divergence. Graphics by Mathematica ${ }^{\text {© }}$

## Useful identities

$$
\begin{gather*}
\nabla \wedge(\nabla \wedge v)=\nabla(\nabla \cdot v)-\nabla^{2} v  \tag{2}\\
v \wedge(\nabla \wedge v)=\nabla\left(\frac{v^{2}}{2}\right)-(v \cdot \nabla) v  \tag{3}\\
\nabla f \cdot(\nabla \wedge v)=-\nabla \cdot(\nabla f \wedge v) \tag{4}
\end{gather*}
$$

Proofs: using tensor representation $(\boldsymbol{\nabla} \wedge \boldsymbol{v})_{i}=\epsilon_{i j k} \partial_{j} v_{k}$, with shorthand notation $\frac{\partial}{\partial x_{i}} \equiv \partial_{i}$, exploiting the antisymmetry of $\epsilon_{i j k}$, using that $\delta_{i j} v_{j}=v_{i}$, and applying the magic formula (1).

Example: proof of (2).

$$
\epsilon_{i j k} \partial_{j} \epsilon_{k l m} \partial_{l} v_{m}=\left(\delta_{i l} \delta_{j m}-\delta_{i m} \delta_{j l}\right) \partial_{j} \partial_{l} v_{m}=\partial_{i} \partial_{j} v_{j}-\partial_{j} \partial_{j} v_{i} .
$$

## Integration of a field along a (closed) 1D contour



Summation of the values of the field at the points of the contour times oriented line element $d \boldsymbol{I}=\hat{\boldsymbol{t}} d$ :

$$
\oint d I(\ldots),
$$

where $\hat{\boldsymbol{t}}$ is unit tangent vector, and $d l$ is a length element along the contour. Positive orientation: anti-clockwise,

## Integration of a field over a 2D surface



Vector algebra
Differential operations on

Summation of the values of the field at the points of the surface times oriented surface element $d \boldsymbol{s}=\hat{\boldsymbol{n}} d s$ :

$$
\iint d \boldsymbol{s}(\ldots) \equiv \int_{S} d \boldsymbol{s}(\ldots),
$$

where $\hat{\boldsymbol{n}}$ is unit normal vector. Positive orientation for closed surfaces: outwards.

## Integration of a field over a 3D volume



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Summation of the values of the field at the points in the volume times volume element $d V$.

$$
\iiint d V(\ldots) \equiv \int_{V} d V(\ldots)
$$

## Linking contour and surface integrations: Stokes theorem



$$
\oint_{C} d \boldsymbol{l} \cdot \boldsymbol{v}(\boldsymbol{x})=\int_{S_{C}} d \boldsymbol{s} \cdot(\nabla \wedge \boldsymbol{v}(\boldsymbol{x})) .
$$

Left-hand side: circulation of the vector field over the contour $C$. Right-hand side: curl of $v$ integrated over any surface $S_{C}$ having the contour $C$ as a base.

## Stokes theorem: the idea of proof



Circulation of the vector $\boldsymbol{v}=v_{1} \hat{\boldsymbol{x}}+v_{2} \hat{\boldsymbol{y}}$ over an elementary contour, with $d x \rightarrow 0, d y \rightarrow 0$, using first-order Taylor expansions:
$v_{1}(x, y) d x+v_{2}(x+d x, y) d y-v_{1}(x, y+d y) d x-v_{2}(x, y) d y$

$$
=\frac{\partial v_{2}}{\partial x} d x d y-\frac{\partial v_{1}}{\partial y} d x d y
$$

with a z-component of curlv multiplied by the $z$-oriented surface element arising in the right-hand side.

## Linking surface and volume integrations:

 Gauss theorem$$
\begin{equation*}
\oint_{S_{V}} d \boldsymbol{s} \cdot \boldsymbol{v}(\boldsymbol{x})=\int_{V} d V \boldsymbol{\nabla} \cdot \boldsymbol{v}(\boldsymbol{x}) . \tag{6}
\end{equation*}
$$

Left-hand side: flux of the vector field through the surface $S_{V}$ which is a boundary of the volume $V$. Right-hand side: volume integral of the divergence of the field.

Important. The theorem is also valid for the scalar field:

$$
\begin{equation*}
\oint_{S_{V}} d \boldsymbol{s} \cdot f(\boldsymbol{x})=\int_{V} d V \nabla f(\boldsymbol{x}) \tag{7}
\end{equation*}
$$

## Gauss theorem: the idea of proof



Flux of the vector $\boldsymbol{v}=v_{1} \hat{\boldsymbol{x}}+v_{2} \hat{\boldsymbol{y}}+v_{3} \hat{\boldsymbol{z}}$ over a surface of an elementary volume, taking into account the opposite orientation of the oriented surface elements:

$$
\begin{aligned}
& {\left[v_{1}(x+d x, y, z)-v_{1}(x, y, z)\right] d y d z+} \\
& {\left[v_{2}(x, y+d y, z)-v_{2}(x, y, z)\right] d x d z+} \\
& {\left[v_{3}(x, y, z+d z)-v_{3}(x, y, z)\right] d x d y=\left(\frac{\partial v_{1}}{\partial x}+\frac{\partial v_{2}}{\partial y}+\frac{\partial v_{3}}{\partial z}\right) d x d y d z}
\end{aligned}
$$

## Fourier series for periodic functions

Consider $f(x)=f(x+2 \pi)$, a periodic smooth function on the interval $[0,2 \pi]$. Fourier series:

$$
f(x)=\sum_{n=0}^{\infty}\left[a_{n} \cos (n x)+b_{n} \sin (n x)\right]
$$

The expansion is unique du to ortogonality of the basis functions:
$\int_{0}^{2 \pi} d x \cos (n x) \cos (m x)=\int_{0}^{2 \pi} d x \sin (n x) \sin (m x)=\pi \delta_{n m}$,

$$
\int_{0}^{2 \pi} d x \sin (n x) \cos (m x) \equiv 0
$$

The coefficients of expansion, thus, are uniquely defined:
$a_{n}=\frac{1}{\pi} \int_{0}^{2 \pi} d x f(x) \cos (n x), \quad b_{n}=\frac{1}{\pi} \int_{0}^{2 \pi} d x f(x) \sin (n x)$

## Complex exponential form

$$
\begin{gathered}
e^{i n x}=\cos (n x)+i \sin (n x) \Rightarrow \\
\cos (n x)=\frac{e^{i n x}+e^{-i n x}}{2}, \sin (n x)=\frac{e^{i n x}-e^{-i n x}}{2 i}
\end{gathered}
$$

Hence

$$
f(x)=\sum_{n=0}^{\infty} \frac{\left(a_{n}-i b_{n}\right)}{2} e^{i n x}+c . c \equiv \sum_{-\infty}^{\infty} A_{n} e^{i n x}, A_{n}^{*}=A_{-n}
$$

Orthogonality:

$$
\int_{0}^{2 \pi} d x e^{i n x} e^{-i m x}=2 \pi \delta_{n m}
$$

Expression for coefficients

$$
A_{n}=\frac{1}{2 \pi} \int_{0}^{2 \pi} d x f(x) e^{-i n x}
$$

## Fourier integral

Fourier series on arbitrary interval $L: \sin (n x), \cos (n x) \rightarrow$ $\sin \left(\frac{2 \pi}{L} n x\right), \cos \left(\frac{2 \pi}{L} n x\right), \int_{0}^{2 \pi} d x \rightarrow \int_{0}^{L} d x$, normalization $\frac{1}{\pi} \rightarrow \frac{1}{L}$. In the limit $L \rightarrow \infty: \sum_{-\infty}^{\infty} \rightarrow \int_{-\infty}^{\infty}$. Fourier-transformation and its inverse:

$$
f(x)=\int_{-\infty}^{\infty} d k F(k) e^{i k x}, \quad F(k)=\int_{-\infty}^{\infty} d x f(x) e^{-i k x} .
$$

Based on orthogonality:

$$
\int_{-\infty}^{\infty} d x e^{i k x} e^{-i l x}=\delta(k-l)
$$

where $\delta(x)$ - Dirac's delta-function, continuous analog of Kronecker's $\delta_{n m}$, with properties:

$$
\int_{-\infty}^{\infty} d x \delta(x)=1, \quad \int_{-\infty}^{\infty} d y \delta(x-y) F(y)=F(x) .
$$

## Multiple variables and differentiation

$$
\begin{aligned}
f(x, y, z) & =\int_{-\infty}^{\infty} d k d l d m F(k, l, m) e^{i(k x+l y+m z)} \\
F(k, l, m) & =\int_{-\infty}^{\infty} d x d y d z f(x, y, z) e^{-i(k x+l y+m z)}
\end{aligned}
$$

Physical space $(x, y, z) \longrightarrow(k, I, m)$, Fourier space. Radius-vector $\boldsymbol{x} \rightarrow \boldsymbol{k}$, "wavevector",

$$
f(\boldsymbol{x})=\int_{-\infty}^{\infty} d \boldsymbol{k} F(\boldsymbol{k}) e^{i \boldsymbol{k} \cdot \boldsymbol{x}}
$$

Main advantage: differentiation in physical space $\rightarrow$ multiplication by the corresponding component of the wavevector in Fourier space $\frac{\partial}{\partial x} \rightarrow i k$ :

$$
\frac{\partial}{\partial x} f(\boldsymbol{x})=\int_{-\infty}^{\infty} d \boldsymbol{k} \text { ik } F(\boldsymbol{k}) e^{i \boldsymbol{k} \cdot \boldsymbol{x}}
$$

and similarly for other variables.

## Equations of motion

Eulerian description: in terms of fluid velocity field $\mathbf{v}(\mathbf{x}, t)$, and scalar density and pressure fields $\rho(\mathbf{x}, t), P(\mathbf{x}, t)$, defined at each point $\mathbf{x}$ of the volume occupied by the fluid at any time $t$.

## Euler equations

Local conservation of momentum in the presence of forcing F:

$$
\begin{equation*}
\rho\left(\frac{\partial \mathbf{v}}{\partial t}+\boldsymbol{v} \cdot \nabla \mathbf{v}\right)=-\nabla P+\mathbf{F} \tag{8}
\end{equation*}
$$

Continuity equation
Local conservation of mass:

$$
\begin{equation*}
\frac{\partial \rho}{\partial t}+\boldsymbol{\nabla} \cdot(\rho \boldsymbol{v})=0 \tag{9}
\end{equation*}
$$

## Equation of state: baroclinic fuid

Fluid: thermodynamical system $\Rightarrow$ equation of state relating $P$ and $\rho$ and closing the system (8), (9) (4 equations for 5 dependent variables). General equation of state:

$$
\begin{equation*}
P=P(\rho, s) \tag{10}
\end{equation*}
$$

$s(\mathbf{x}, t)$ is entropy per unit mass $\Rightarrow$ evolution equation for $s$ required. Perfect fluid:

$$
\begin{equation*}
\frac{\partial s}{\partial t}+\boldsymbol{v} \cdot \nabla s=0 \tag{11}
\end{equation*}
$$

## Equation of state: barotropic fluid

$$
\begin{equation*}
P=P(\rho) \leftrightarrow s=\text { const } \tag{12}
\end{equation*}
$$

sufficient to close the system (8), (9).
Particular case: incompressible fluid. Conservation of volume per unit mass $\Rightarrow$ zero divergence:

$$
\begin{equation*}
\boldsymbol{\nabla} \cdot \boldsymbol{v}=0, \Rightarrow \tag{13}
\end{equation*}
$$

$$
\begin{equation*}
\frac{\partial \rho}{\partial t}+\boldsymbol{v} \cdot \nabla \rho=0, \text { and } \nabla \cdot(\boldsymbol{v} \cdot \nabla \boldsymbol{v})=-\nabla \cdot\left(\frac{\nabla P}{\rho}\right) \Rightarrow \tag{14}
\end{equation*}
$$

Pressure entirely determined by density and velocity distributions.

## Lagrangian view of the fluid: momentum balance

Fluid $\equiv$ ensemble of fluid parcels with time-dependent positions $\mathbf{X}\left(\mathbf{x}_{0}, t\right), \mathbf{X}\left(\mathbf{x}_{0}, 0\right)=\mathbf{x}$.
Euler - Lagrange duality: continuity of the fluid $\Rightarrow$ any point in the flow $\mathbf{x}$ is, at the same time, a position of some fluid parcel $\Rightarrow$ Eulerian velocity at the point $\mathbf{v}(\mathbf{x})=$ velocity of the parcel $\mathbf{v}(\mathbf{X}, t)=\frac{d \mathbf{X}}{d t} \equiv \dot{\mathbf{X}}$. Lagrangian (material) derivative in Eulerian terms by chain differentiation:

$$
\begin{equation*}
\frac{d}{d t}=\frac{\partial}{\partial t}+\frac{\partial \boldsymbol{x}}{\partial t} \cdot \nabla \equiv \frac{\partial}{\partial t}+\boldsymbol{v} \cdot \nabla \tag{15}
\end{equation*}
$$

$\Rightarrow$ Newton's second law for the parcel

$$
\begin{equation*}
\rho(\mathbf{X}, t) \frac{d^{2} \mathbf{X}}{d t^{2}}=-\nabla_{\mathbf{X}} P(\mathbf{X}, t)+\mathbf{F} \tag{16}
\end{equation*}
$$

$\Leftrightarrow$ Euler equation (8).

## Lagrangian view of the fluid: mass balance

Mass conservation in Lagrangian terms:

$$
\begin{equation*}
\rho_{i}(\mathbf{x}) d^{3} \mathbf{x}=\rho(\mathbf{X}, t) d^{3} \mathbf{X}, \leftrightarrow \rho_{i}(\mathbf{x})=\rho(\mathbf{X}, t) \mathcal{J} \tag{17}
\end{equation*}
$$

where $\rho_{i}$ is the initial distribution of density, and $d^{3} \mathbf{x}$ and $d^{3} \mathbf{X}$ are initial and current elementary volumes. The Jacobi determinant (Jacobian) in this formula is defined as the determinant:

$$
\mathcal{J}=\left|\begin{array}{lll}
\frac{\partial X}{\partial x} & \frac{\partial X}{\partial v} & \frac{\partial X}{\partial z} \\
\frac{\partial Y}{\partial X} & \frac{\partial Y}{\partial y} & \frac{\partial Y}{\partial z} \\
\frac{\partial Z}{\partial x} & \frac{\partial Z}{\partial y} & \frac{\partial Z}{\partial z}
\end{array}\right|=\frac{\partial(X, Y, Z)}{\partial(x, y, z)}
$$

Incompressibility in Lagrangian terms: $\mathcal{J}=1$. Taking Lagrangian time-derivative of this relation, we obtain the incompressibility condition of zero velocity divergence in Eulerian terms. Advection of entropy (11) $\Leftrightarrow$ conservation of entropy by each fluid parcel $\dot{s}=0$.

## 1st principle of thermodynamics

Reversible processes in one-phase systems:

$$
\begin{equation*}
\delta \epsilon=T \delta s-P \delta v \tag{18}
\end{equation*}
$$

$\epsilon$ - internal energy per unit mass, $v=\frac{1}{\rho}$ - specific volume.Enthalpy per unit mass: $h=\epsilon+P v \Rightarrow$

$$
\begin{equation*}
\delta h=T \delta s+v \delta P \tag{19}
\end{equation*}
$$

Energy density: sum of kinetic and internal parts:

$$
\begin{equation*}
e=\frac{\rho \boldsymbol{v}^{2}}{2}+\rho \epsilon \tag{20}
\end{equation*}
$$

Local conservation of energy :

$$
\begin{equation*}
\frac{\partial e}{\partial t}+\nabla \cdot\left[\rho v\left(\frac{\boldsymbol{v}^{2}}{2}+h\right)\right]=0 \tag{21}
\end{equation*}
$$

Barotropic fluid:

$$
\begin{equation*}
\delta h=\frac{\delta P}{\rho} \Rightarrow \frac{\nabla P}{\rho}=\nabla h \tag{22}
\end{equation*}
$$

## Kelvin theorem

Circulation of velocity around a contour $\Gamma$ consisting of fluid parcels, and moving with the fluid:

$$
\begin{equation*}
\gamma=\int_{\Gamma} \boldsymbol{v} \cdot d \mathbf{l}=\int_{S_{\Gamma}}(\boldsymbol{\nabla} \wedge \boldsymbol{v}) \cdot d \mathbf{l}, \tag{23}
\end{equation*}
$$

Kelvin theorem states that

- for barotropic fluids

$$
\begin{equation*}
\frac{d \gamma}{d t}=0 \tag{24}
\end{equation*}
$$

- for baroclinic fluids

$$
\begin{equation*}
\frac{d \gamma}{d t}=-\int_{\Gamma} \frac{\nabla P}{\rho} \cdot d \mathbf{I} . \tag{25}
\end{equation*}
$$

Proof: direct calculation of the time-derivative of the circulation using the equations of motion, and the Lagrangian nature of $\Gamma$.

## Perfect vs real fluids

Perfect fluid approximation: macroscopic fluxes of mass, momentum and energy. Real fluids: corrections to these fluxes due to molecular transport. Simplest way to include them: flux-gradient relations following from Le Chatelier principle: molecular fluxes tend to restore the thermodynamical equilibrium. For any thermodynamical variable $A$

$$
\mathbf{f}_{A}=-k_{A} \nabla A,
$$

where $\mathbf{f}_{A}$ is related molecular flux, and $k_{A}$ is molecular transport coefficient.

## Viscosity, diffusivity, and thermal conductivity

- Viscosity corrections to the Euler equation in the incompressible case, giving the Navier - Stokes equation

$$
\begin{equation*}
\frac{\partial \mathbf{v}}{\partial t}+\mathbf{v} \cdot \nabla \mathbf{v}=-\frac{\nabla P}{\rho}+\nu \nabla^{2} \mathbf{v}, \nabla \cdot \mathbf{v}=0 \tag{26}
\end{equation*}
$$

- Diffusivity corrections to the continuity equation

$$
\begin{equation*}
\frac{\partial \rho}{\partial t}+\nabla \cdot(\rho \boldsymbol{v})=D \nabla^{2} \rho \tag{27}
\end{equation*}
$$

- Thermal conductivity corrections to the heat/temperature advection giving the heat equation

$$
\begin{equation*}
\frac{\partial T}{\partial t}+\boldsymbol{v} \cdot \nabla T=\chi \nabla^{2} T \tag{28}
\end{equation*}
$$

$\nu, D, \chi$ are kinematic viscosity, diffusivity, and
thermo-conductivity, the molecular transport coefficients for momentum, mass, and energy, respectively, all with dimension $\left[\frac{L^{2}}{T}\right]$

## Dimensional/scale analysis. Reynolds number

Molecular transport coefficients: dimensional, value varies with changes if units. Only non-dimensional parameters are relevant. Typical space and velocity scales in the incompressible fluid flow: $L, U$. Time-scale $T=L / U$. Pressure scale: $\rho U^{2}$.
Scaled NS equation:

$$
\begin{equation*}
\frac{U^{2}}{L}\left(\frac{\partial \mathbf{v}}{\partial t}+\boldsymbol{v} \cdot \nabla \boldsymbol{v}+\nabla P\right)=\frac{U^{2}}{L^{2}} \nabla^{2} \boldsymbol{v} \rightarrow \tag{29}
\end{equation*}
$$

Non-dimensional NS equation

$$
\begin{equation*}
\frac{\partial \mathbf{v}}{\partial t}+\boldsymbol{v} \cdot \boldsymbol{\nabla} \boldsymbol{v}=-\nabla P+\frac{1}{R e} \nabla^{2} \boldsymbol{v} \tag{30}
\end{equation*}
$$

$R e=\frac{U L}{\nu}$ - Reynolds number, the true measure of viscosity. Similar, Pecklet number for diffusivity.

